

011119.pdf
Answers

I
 $I =$
time, space, space – time

I
 $I =$
 $\{1, \dots, n\} =$
 $[n]$

I
 $I =$
 $\{0, 1, \dots, n\}$
 $i, j \in$

I
 $i+$
 $j \in$

I
 $I =$
 $I \rightarrow$
(somespace)

(Ω, \cdot, \Pr)

$\omega \in$

Ω

sym-

ple

path

$(X_i(\omega), i \in$

$I)$

I
 $\Omega \ni \omega \mapsto (X_i(\omega), i \in I)$

$(B_t(\omega))_{t \in I}$

I
 $\overline{[n]}$

$(X_i, i \in$

$I)$

$\Pr(X_i, i \in$

Isincreasing) =

$\Pr(X_1 \leq$

$\dots \leq$

$X_n)$

\Pr

$\Pr(X_1 \leq$

$\dots \leq$

$X_n) =$

$\Pr(X_{i+1} -$

$X_i \geq$

$0, i \in$

$[n -$

$1])$

$\Pr \left(\bigcap_{i \in [n-1]} \underbrace{\{X_{i+1} - X_i \geq 0\}}_{E_i} \right)$

E_i

E_i

$[0, \infty)$

$\omega \mapsto$

$X_2(\omega) -$

$X_1(\omega)$

$(x, y) \mapsto$

$y -$

$x \mapsto$

$X_2(\omega) -$

$X_1(\omega)$

(X_1, X_2)

σ

$1 \otimes 2$

$1 \times$

$F_2 =$

$\{(x_1, x_2) :$

$x_i \in$

$F_i\}$

$F_i \in_i$

$X_i^{-1}(F_i) \in$

σ

$\pi \lambda$

λ

$1 \otimes 2$

$\prod_{i \in I} X_i$

$(X_i, i \in$

$I)$

$\omega \mapsto$

$(X_i(\omega), i \in$

$I)$

Ω

$\prod_{i \in I} X_i$

law

$\{f \cdot \rightarrow$